



PTO/SB/08a/b (07-05)

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**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

Sheet	1	of	1	Attorney Docket Number	03109/100G960-US1
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Complete if Known

Application Number	09/852,222-Conf. #4229
Filing Date	May 9, 2001
First Named Inventor	Roger Alcaly
Art Unit	3624
Examiner Name	D. S. Felten
Attorney Docket Number	03109/100G960-US1

U.S. PATENT DOCUMENTS

Examiner Initials*	Cite No. ¹	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number-Kind Code ² (if known)			

FOREIGN PATENT DOCUMENTS

Examiner Initials*	Cite No. ¹	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear	T ³
		Country Code ³ -Number ⁴ -Kind Code ⁵ (if known)				

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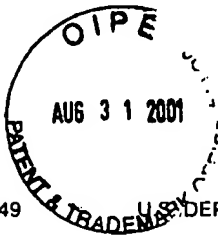
NON PATENT LITERATURE DOCUMENTS

Examiner Initials	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
	1	GREG HORN, "Alternative Investments: Managed Futures As A Portfolio Driver", Trusts & Estates, November 1998, pages 1-3, PRIMEDIA Intertec, Atlanta, GA.	
	2	CHARLES R. LIGHTNER, "A Rationale For Managed Futures", Technical Analysis of Stocks & Commodities, 1999, pages 1-6, Technical Analysis, Inc.	
	3	RANDY WARSAGER and KELLEY RITCHEY, "Institutions make their move", Futures, June 1999, pages 1-4, Futures Communications Company, Chicago, IL.	
	4	NICHOLAS CHAN et al., "Systemic Risk and Hedge Funds", NBER Conference on the Risks of Financial Institutions, August 1, 2005, pages 1-91.	
	5	HARRY M. KAT and HELDER P. PALARO, "Superstars Or Average Joes? A Replication-Based Performance Evaluation Of 1917 Individual Hedge Funds", Alternative Investment Research Centre, Cass Business School, City University, February 6, 2006, Working Paper #0030, pages 1-31, London, UK.	
	6	HARRY M. KAT and HELDER P. PALARO, "Replicating Hedge Fund Returns Using Futures - A European Perspective", Alternative Investment Research Centre, Cass Business School, City University, March 24, 2006, Working Paper #0032, pages 1-34, London, UK.	
	7	WILLIAM FUNG and DAVID A. HSIEH, "Hedge Fund Benchmarks: A Risk Based Approach", Fuqua School of Business, Duke University, March 2004, pages 1-49, Durham, NC.	

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Examiner Signature		Date Considered	12/17/07
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FORM PTO-1449

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SHEET 1 OF 1
(REV. 7-80)**LIST OF REFERENCES CITED BY APPLICANT**

(Use Several Sheets if Necessary)

DOCKET NO.: 3109/1G960
APPLICANT: Roger ALCALYSERIAL NO: 09/852,222
FILING DATE: May 9, 2001
CONFIRMATION NO:RECEIVED
SEP 06 2001
Technology Center 2100**U.S. PATENT DOCUMENTS**

<u>*EXAMINER INITIALS</u>	<u>DOCUMENT NUMBER</u>	<u>DATE</u>	<u>NAME</u>	<u>CLASS</u>	<u>SUBCLASS</u>	<u>FILING DATE</u>
<i>JS</i>	1. 5,126,936	06/30/92	Champion et al.	364	408	09/01/89
<i>JS</i>	2. 5,784,696	07/21/98	Melnikoff	705	36	06/06/95

FOREIGN PATENT DOCUMENTS

<u>*EXAMINER INITIALS</u>	<u>DOCUMENT NUMBER</u>	<u>DATE</u>	<u>COUNTRY</u>	<u>CLASS</u>	<u>SUBCLASS</u>	<u>TRANSLATION YES NO</u>
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OTHER REFERENCES**(INCLUDING AUTHOR, TITLE DATE, PERTINENT PAGES, ETC.)*****EXAMINER
INITIALS***JS* 3. Sharpe, W.F. "Asset Allocation: Management Style and Performance Measurement"; Journal of Portfolio Management, vol. 18, no. 2, Winter 1992, pp 7-13*JS* 4. Gibson, R.C., "The Rewards of Multiple-Asset-Class Investing"; Journal of Financial Planning, Vol. 12, no. 3, March 1999, Conclusion

EXAMINER:

Michael JF

DATE CONSIDERED:

*12/17/02****EXAMINER:**

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